

Currency Futures Matched Trades

Report for 30/05/2008

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:26:21	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.5950	(37,975.00)	Sub-Account	Sell
09:26:21	\$ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	7.5950	37,975.00	Client	Buy
09:33:33	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.7900	(15,580.00)	Client	Sell
09:33:33	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.7900	15,580.00	Client	Buy
10:09:16	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8025	(7,802,500.00)	Member	Sell
10:10:52	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8025	7,802,500.00	Client	Buy
10:18:29	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.6100	152,200.00	Sub-Account	Buy
10:18:29	\$ / R 13-Jun-08	Currency Future	1	1,000	20	20,000	7.6100	(152,200.00)	Client	Sell
10:19:05	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.6325	228,975.00	Sub-Account	Buy
10:19:05	\$ / R 13-Jun-08	Currency Future	1	1,000	30	30,000	7.6325	(228,975.00)	Sub-Account	Sell
10:33:33	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8275	(7,827,500.00)	Member	Sell
10:38:12	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8275	7,827,500.00	Client	Buy
11:11:30	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8203	(7,820,300.00)	Member	Sell
11:24:28	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8203	7,820,300.00	Client	Buy
11:30:13	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.6200	(381,000.00)	Client	Sell
11:30:13	\$ / R 13-Jun-08	Currency Future	1	1,000	50	50,000	7.6200	381,000.00	Sub-Account	Buy
11:41:51	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.6260	(22,878.00)	Sub-Account	Sell
11:41:51	\$ / R 13-Jun-08	Currency Future	1	1,000	3	3,000	7.6260	22,878.00	Client	Buy
11:48:02	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.7900	15,580.00	Client	Buy
11:48:02	\$ / R 15-Sep-08	Currency Future	1	1,000	2	2,000	7.7900	(15,580.00)	Client	Sell
12:21:27	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8246	(7,824,600.00)	Member	Sell
12:29:35	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8246	7,824,600.00	Client	Buy
13:35:51	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.6150	(76,150.00)	Sub-Account	Sell
13:35:51	\$ / R 13-Jun-08	Currency Future	1	1,000	10	10,000	7.6150	76,150.00	Client	Buy
13:47:23	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.7975	(7,797,500.00)	Member	Sell
13:47:50	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8272	(7,827,200.00)	Member	Sell
13:51:16	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.7975	7,797,500.00	Client	Buy
13:51:53	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8272	7,827,200.00	Client	Buy
14:03:32	\$ / R 13-Jun-08	Currency Future	1	1,000	21	21,000	7.6350	(160,335.00)	Sub-Account	Sell
14:03:32	\$ / R 13-Jun-08	Currency Future	1	1,000	21	21,000	7.6350	160,335.00	Sub-Account	Buy
14:19:31	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8510	(7,851,000.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
14:20:44	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8510	7,851,000.00	Client	Buy
14:22:11	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8537	(7,853,700.00)	Member	Sell
14:23:17	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8537	(7,853,700.00)	Member	Sell
14:30:30	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8537	7,853,700.00	Client	Buy
14:31:11	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8537	7,853,700.00	Client	Buy
14:38:29	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8537	7,853,700.00	Member	Buy
14:41:24	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8537	(7,853,700.00)	Client	Sell
14:55:49	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.6300	7,630.00	Sub-Account	Buy
14:55:49	\$ / R 13-Jun-08	Currency Future	1	1,000	1	1,000	7.6300	(7,630.00)	Sub-Account	Sell
17:06:51	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8200	7,820,000.00	Member	Buy
17:10:05	\$ / R 15-Sep-08	Currency Future	1	1,000	1,000	1,000,000	7.8200	(7,820,000.00)	Client	Sell
Total for \$ / R Currency Future			21		11,144	11,144,000		87,230,003.00		
10:55:32	£ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	14.9800	89,880.00	Client	Buy
10:55:32	£ / R 13-Jun-08	Currency Future	1	1,000	6	6,000	14.9800	(89,880.00)	Client	Sell
17:07:23	£ / R 15-Sep-08	Currency Future	1	1,000	750	750,000	15.3325	11,499,375.00	Member	Buy
17:09:15	£ / R 15-Sep-08	Currency Future	1	1,000	750	750,000	15.3325	(11,499,375.00)	Client	Sell
Total for £ / R Currency Future			2		756	756,000		11,589,255.00		
09:59:00	€ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	12.0000	60,000.00	Client	Buy
09:59:00	€ / R 15-Sep-08	Currency Future	1	1,000	5	5,000	12.0000	(60,000.00)	Sub-Account	Sell
13:41:03	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	11.7722	58,861.00	Sub-Account	Buy
13:41:03	€ / R 13-Jun-08	Currency Future	1	1,000	5	5,000	11.7722	(58,861.00)	Client	Sell
16:41:55	€ / R 15-Sep-08	Currency Future	1	1,000	12	12,000	12.1000	(145,200.00)	Client	Sell
16:41:55	€ / R 15-Sep-08	Currency Future	1	1,000	12	12,000	12.1000	145,200.00	Sub-Account	Buy
Total for € / R Currency Future			3		22	22,000		264,061.00		
09:52:18	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.4400	(372,000.00)	Sub-Account	Sell
09:52:18	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.4400	372,000.00	Client	Buy
09:52:37	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.4400	(372,000.00)	Sub-Account	Sell
09:52:37	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.4400	372,000.00	Client	Buy
15:05:36	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.4400	372,000.00	Member	Buy
15:07:36	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.4400	(372,000.00)	Member	Sell
15:07:59	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.4400	(372,000.00)	Member	Sell
15:08:19	ZAAD 12-Dec-08	Currency Future	1	1,000	40	40,000	7.4400	(297,600.00)	Member	Sell
15:08:41	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.4400	372,000.00	Member	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
15:09:26	ZAAD 12-Dec-08	Currency Future	1	1,000	40	40,000	7.4400	297,600.00	Member	Buy
15:31:33	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.4400	(372,000.00)	Member	Sell
15:31:33	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.4400	372,000.00	Client	Buy
15:32:47	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.4400	372,000.00	Client	Buy
15:32:47	ZAAD 12-Dec-08	Currency Future	1	1,000	50	50,000	7.4400	(372,000.00)	Member	Sell
15:33:17	ZAAD 12-Dec-08	Currency Future	1	1,000	40	40,000	7.4400	297,600.00	Client	Buy
15:33:17	ZAAD 12-Dec-08	Currency Future	1	1,000	40	40,000	7.4400	(297,600.00)	Member	Sell
Total for ZAAD Currency Future			8		380	380,000		2,827,200.00		
Grand Total for all Instruments			34		12,302	12,302,000		101,910,519.00		